

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	2/28/2010
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$731,294,785	\$1,303,419,889
% of total pool	35.94%	64.06%
Portfolio Duration*	0.401	1.741
Index Duration*	0.366	1.930
% of index	109.56%	90.21%
Weighted Average Days to Maturity	146	697
Earned Income Yield	0.459%	3.451%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling over month-end. After the trades settle, Core duration increases to 1.820, Liquidity duration decreases to .394 and the Core/Liquidity split changes to 63.44% Core/35.56% Liquidity.